



NORGES BANK



BANCA D'ITALIA
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Call for Papers

7th Workshop on “Financial Determinants of Foreign Exchange Rates”

Norges Bank, Oslo, 14–15 December 2017

Norges Bank will host the 7th workshop on “**Financial Determinants of Foreign Exchange Rates**”, jointly organised with Banca d'Italia and the European Central Bank. In line with the previous editions, this workshop aims to provide a forum for discussing innovative research on the financial determinants of foreign exchange rates. Economists working in central banks, academia, and the private sector are welcome to participate.

Martin Evans (Georgetown University) will give a keynote speech.

The conference organisers welcome submissions of either theoretical or empirical nature. Relevant topics include, but are not limited to:

- Extracting signals from exchange rate movements to inform monetary policy;
- Quantifying exchange rate risk premia and their driving factors;
- The impact of exchange rate interventions on inflation expectations and/or inflation pass-through;
- The impact of carry trade activity on foreign exchange rates;
- The linkages between financial volatility, uncertainty, risk aversion and exchange rates;
- The linkages between capital flows and foreign exchange rates, especially in times of stress;
- The role of market micro-structure and order flows in the determination of foreign exchange rates.

Submission of papers

Interested authors should submit their paper via e-mail to fxworkshop@norges-bank.no by **Friday 29 September 2017**, indicating whether they would also be willing to act as a discussant. Papers can be sent in a draft or extended abstract version, although final or nearly final versions may be preferred given the small number of papers we will be able to accept. Authors of accepted papers will be notified by late October.

Registration

There is no registration fee for participation in the workshop. Note, however, that all participants are expected to cover their own travel and accommodation expenses. Presenters and discussants are automatically registered for both days of the conference. All other participants are requested to register by sending an e-mail with the subject line “registration” to the email address given above by 17 November 2017, indicating the dates you intend to participate in the workshop. *Note that there is limited space for participants, so that your registration is not guaranteed.* There will be a lunch on both 14 and 15 December for all participants and a dinner on 14 December for presenters and discussants.

Organising committee

Alessio Anzuini (Banca d'Italia), Fabio Fornari (ECB), Dagfinn Rime (Norges Bank & BI) and Saskia ter Ellen (Norges Bank)